

**Size Indicator**

<b>Section 2 - Total Exposures</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	1.906.618
(2) Capped notional amount of credit derivatives	1201	0
(3) Potential future exposure of derivative contracts	1018	609.834
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	2.043.013
(2) Counterparty exposure of SFTs	1014	3.965.705
c. Other assets	1015	194.848.373
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	18.005.840
(2) Items subject to a 20% CCF	1022	4.168.510
(3) Items subject to a 50% CCF	1023	7.596.612
(4) Items subject to a 100% CCF	1024	1.141.082
e. Regulatory adjustments	1031	2.533.700
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	210.947.217

## Interconnectedness Indicators

<b>Section 3 - Intra-Financial System Assets</b>	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	1033	959.354
(1) Certificates of deposit	1034	0
b. Unused portion of committed lines extended to other financial institutions	1035	122.278
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	24.683
(2) Senior unsecured debt securities	1037	2.950
(3) Subordinated debt securities	1038	5.004
(4) Commercial paper	1039	0
(5) Equity securities	1040	13.580
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	3.766.317
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	283.378
(2) Potential future exposure	1044	454.901
<b>f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))</b>	<b>1045</b>	<b>5.632.445</b>

<b>Section 4 - Intra-Financial System Liabilities</b>	GSIB	Amount in thousand EUR
a. Funds deposited by or borrowed from other financial institutions:		
(1) Deposits due to depository institutions	1046	4.367.589
(2) Deposits due to non-depository financial institutions	1047	11.620.474
(3) Loans obtained from other financial institutions	1105	0
b. Unused portion of committed lines obtained from other financial institutions	1048	0
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	27.863
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	6.850
(2) Potential future exposure	1051	65.225
<b>e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))</b>	<b>1052</b>	<b>16.088.002</b>

<b>Section 5 - Securities Outstanding</b>	GSIB	Amount in thousand EUR
a. Secured debt securities	1053	12.593.968
b. Senior unsecured debt securities	1054	2.776.238
c. Subordinated debt securities	1055	2.989.889
d. Commercial paper	1056	0
e. Certificates of deposit	1057	0
f. Common equity	1058	7.897.505
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0
<b>h. Securities outstanding indicator (sum of items 5.a through 5.g)</b>	<b>1060</b>	<b>26.257.600</b>

**Substitutability/Financial Institution Infrastructure Indicators**

<b>Section 6 - Payments made in the reporting year (excluding intragroup payments)</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>
a. Australian dollars (AUD)	1061	848.470
b. Brazilian real (BRL)	1062	0
c. Canadian dollars (CAD)	1063	766.863
d. Swiss francs (CHF)	1064	4.559.729
e. Chinese yuan (CNY)	1065	44.641
f. Euros (EUR)	1066	897.458.219
g. British pounds (GBP)	1067	10.386.001
h. Hong Kong dollars (HKD)	1068	235.245
i. Indian rupee (INR)	1069	0
j. Japanese yen (JPY)	1070	2.345.047
k. Mexican pesos (MXN)	1108	715.807
l. Swedish krona (SEK)	1071	377.628
m. United States dollars (USD)	1072	119.273.666
<b>n. Payments activity indicator (sum of items 6.a through 6.m)</b>	<b>1073</b>	<b>1.037.011.316</b>

<b>Section 7 - Assets Under Custody</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>
<b>a. Assets under custody indicator</b>	<b>1074</b>	<b>37.728.597</b>

<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>
a. Equity underwriting activity	1075	0
b. Debt underwriting activity	1076	1.302.782
<b>c. Underwriting activity indicator (sum of items 8.a and 8.b)</b>	<b>1077</b>	<b>1.302.782</b>

## Complexity indicators

<b>Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives</b>	GSIB	Amount in thousand EUR
a. OTC derivatives cleared through a central counterparty	1078	136.543.184
b. OTC derivatives settled bilaterally	1079	107.871.794
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	244.414.978

<b>Section 10 - Trading and Available-for-Sale Securities</b>	GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	28.774
b. Available-for-sale securities (AFS)	1082	15.558.411
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	15.339.315
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	74.792
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	173.078

<b>Section 11 - Level 3 Assets</b>	GSIB	Amount in thousand EUR
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	272.132

## Cross-Jurisdictional Activity Indicators

<b>Section 12 - Cross-Jurisdictional Claims</b>	GSIB	Amount in thousand EUR
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	14.451.302

<b>Section 13 - Cross-Jurisdictional Liabilities</b>	GSIB	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	16.683.404
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0
b. Local liabilities in local currency (excluding derivatives activity)	1090	0
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	16.683.404